

1. Find the Laplace transform of  $f_a(x) := f(ax)$ , for given  $a > 0$ , in terms of the Laplace transform of  $f$ .
2. Find the Laplace transform of the following:
  - (a)  $\lfloor x \rfloor$ , i.e. assigning the greatest integer less than or equal to  $x$ .
  - (b)  $x^m \cosh bx$ , for any  $m \in \mathbb{N} \cup \{0\}$  and  $b \in \mathbb{R}$ .
  - (c)  $e^x \sin ax$ , for any real  $a$ .
  - (d)

$$f(x) = \begin{cases} \sin 3x, & 0 < x < \pi, \\ 0, & x > \pi. \end{cases}$$

3. Let  $f$  be of exponential order. Show that  $\mathcal{L}(f)(p) \rightarrow 0$  as  $p \rightarrow \infty$ .
4. In the lectures we have computed the derivative of Laplace transform. Use it to compute the integral of Laplace transform, i.e. show that  $\int_p^\infty \mathcal{L}(f)(s) ds = \mathcal{L}\left(\frac{f(x)}{x}\right)(p)$ .  
Use the above properties to find the Laplace transform of:
  - (a)  $\frac{e^x \sin ax}{x}$ .
  - (b)  $\frac{\sin x \cosh x}{x}$ .
5. Find the Laplace transform of the following using the second shifting theorem:

(a)

$$f(x) = \begin{cases} 1, & 0 < x < \pi, \\ 0, & \pi < x < 2\pi, \\ \cos x, & x > 2\pi. \end{cases}$$

(b)

$$f(x) = \begin{cases} 0, & 0 < x < 1, \\ \cos(\pi x), & 1 < x < 2, \\ 0, & x > 2. \end{cases}$$

6. Find the inverse Laplace transform of the following:
  - (a)  $\tan^{-1}(a/p)$ .
  - (b)  $\ln\left(\frac{p^2+1}{(p+1)^2}\right)$ .
  - (c)  $\frac{p+2}{(p^2+4p-5)^2}$ .
  - (d)  $\frac{pe^{-\pi p}}{p^2+4}$ .
  - (e)  $\frac{(1-e^{-2p})(1-3e^{-2p})}{p^2}$ .
7. Use Laplace transform to solve the following IVP:

(a)  $y'' + 4y = \cos 2x$  with  $y(0) = 0$  and  $y'(0) = 1$ .

(b)

$$y'' + 3y' + 2y = \begin{cases} 4x & \text{when } 0 < x < 1 \\ 8 & \text{when } x > 1 \end{cases}$$

with  $y(0) = y'(0) = 0$ .

(c)

$$y'' + 9y = \begin{cases} 8 \sin x & \text{when } 0 < x < \pi \\ 0 & \text{when } x > \pi \end{cases}$$

with  $y(0) = 0$  and  $y'(0) = 4$ .

(d)

$$\begin{aligned} y_1' + 2y_1 + 6 \int_0^x y_2(\tau) d\tau &= 2H(x) \\ y_1' + y_2' &= -y_2 \end{aligned}$$

with  $y_1(0) = -5$  and  $y_2(0) = 6$ .

8. Solve for the unknown function  $y$  in the following integral equations:

(a)  $y(x) + \int_0^x y(\tau) d\tau = H(x - a) + H(x - b)$ .

(b)  $e^{-x} = y(x) + 2 \int_0^x \cos(x - \tau)y(\tau) d\tau$ .

(c)  $3 \sin 2x = y(x) + \int_0^x (x - \tau)y(\tau) d\tau$ .